

# THE LOCATION OF THE HOT SPOT IN A GROUNDED CONVEX CONDUCTOR

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**ABSTRACT.** We investigate the location of the (unique) hot spot in a convex heat conductor with unitary initial temperature and with boundary grounded at zero temperature. We present two methods to locate the hot spot: the former is based on ideas related to the Alexandrov-Bakelmann-Pucci maximum principle and Monge-Ampère equations; the latter relies on Alexandrov's reflection principle. We then show how such a problem can be simplified in case the conductor is a polyhedron. Finally, we present some numerical computations.

## 1. INTRODUCTION

Consider a heat conductor  $\Omega$  having (positive) constant initial temperature while its boundary is constantly kept at zero temperature. This physical situation can be described by the following initial-boundary value problem for heat equation:

$$(1.1) \quad \begin{aligned} u_t &= \Delta u & \text{in} & \quad \Omega \times (0, \infty), \\ u &= 1 & \text{on} & \quad \Omega \times \{0\}, \\ u &= 0 & \text{on} & \quad \partial\Omega \times (0, \infty). \end{aligned}$$

Here  $\Omega$  — the *heat conductor* — is a bounded domain in the Euclidean space  $\mathbb{R}^N$ ,  $N \geq 2$ , with Lipschitz boundary and  $u = u(x, t)$  denotes the normalized temperature of the conductor at a point  $x \in \Omega$  and time  $t > 0$ .

A *hot spot*  $x(t)$  is a point at which the temperature  $u$  attains its maximum at each given time  $t$ , that is such that

$$u(x(t), t) = \max_{y \in \overline{\Omega}} u(y, t).$$

If  $\Omega$  is convex (in this case  $\overline{\Omega}$  is said a *convex body*), it is well-known by a result of Brascamp and Lieb [1] that  $\log u(x, t)$  is concave in  $x$  for every  $t > 0$  and this, together with the analyticity of  $u$  in  $x$ , implies that for every  $t > 0$  there is a unique point  $x(t) \in \Omega$  at which the gradient  $\nabla u$  of  $u$  vanishes (see also [13]).

The aim of this paper is to give quantitative information on the hot spot's location in a convex body.

A description of the evolution with time of the hot spot can be found in [16]; we summarize it here for the reader's convenience. A classical result of Varadhan's [20] tells us where  $x(t)$  is located for small times: since

$$-4t \log\{1 - u(x, t)\} \rightarrow \text{dist}(x, \partial\Omega)^2 \quad \text{uniformly for } x \in \overline{\Omega} \text{ as } t \rightarrow 0^+$$

(here  $\text{dist}(x, \partial\Omega)$  is the distance of  $x$  from  $\partial\Omega$ ), we have that

$$\text{dist}(x(t), \mathcal{M}) \rightarrow 0 \quad \text{as } t \rightarrow 0^+,$$

where

$$(1.2) \quad \mathcal{M} = \{x \in \Omega : \text{dist}(x, \partial\Omega) = r_\Omega\}$$

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and

$$r_\Omega = \max\{\text{dist}(y, \partial\Omega) : y \in \overline{\Omega}\}$$

is the *inradius* of  $\Omega$ . In particular, we have that

$$(1.3) \quad \text{dist}(x(t), \partial\Omega) \rightarrow r_\Omega \quad \text{as } t \rightarrow 0^+,$$

For large times instead, we know that  $x(t)$  must be close to the maximum point  $x_\infty$  of the first Dirichlet eigenfunction  $\phi_1$  of  $-\Delta$ . Indeed, denoting with  $\lambda_1 = \lambda_1(\Omega)$  the eigenvalue corresponding to  $\phi_1$ , we have that  $e^{\lambda_1 t} u(\cdot, t)$  converges to  $\phi_1$  locally in  $C^2$  as  $t$  goes to  $\infty$ ; therefore (see [16])

$$(1.4) \quad x(t) \rightarrow x_\infty \quad \text{as } t \rightarrow \infty.$$

While it is relatively easy to locate the set  $\mathcal{M}$  by geometrical means, (1.4) does not give much information: locating either  $x(t)$  or  $x_\infty$  has more or less the same difficulty. In this paper, we shall develop geometrical means to estimate the location of  $x(t)$  (or  $x_\infty$ ), based on two kinds of arguments.

The former is somehow reminiscent of the proof of the maximum principle of Alexandrov, Bakelmann and Pucci and of some ideas contained in [19], concerning properties of solutions of the Monge-Ampère equation. The estimates obtained in this way are applicable to any open bounded set, not necessarily convex.

Let  $\Omega$  be a bounded open set and denote by  $\mathcal{K}$  the closure of its convex hull; we shall prove the following inequality (see Theorem 2.7):

$$(1.5) \quad \text{dist}(x_\infty, \partial\mathcal{K}) \geq c_N \frac{\text{diam}(\Omega)}{[\text{diam}(\Omega)^2 \lambda_1(\Omega)]^N}.$$

Here,  $\text{diam}(\Omega)$  is the diameter of  $\Omega$  and  $c_N$  is a constant, depending only on the dimension  $N$ , for which we will give the precise expression; observe that the quantity  $\text{diam}(\Omega)^2 \lambda_1(\Omega)$  is scale invariant.

When  $\Omega$  is convex, more explicit bounds can be derived; for instance, the following one relates the distance of  $x_\infty$  from  $\partial\Omega$  to the inradius and the diameter:

$$(1.6) \quad \text{dist}(x_\infty, \partial\Omega) \geq C_N r_\Omega \left( \frac{r_\Omega}{\text{diam}(\Omega)} \right)^{N^2-1},$$

where again  $C_N$  is a constant depending only on  $N$  (see Theorem 2.8 for its expression). We point out that the so called *Santalò point* of  $\Omega$  always satisfies (1.6), hence this can also be used to locate such a point (see Section 2 and Remark 2.12).

The latter argument relies instead on the following idea from [3, 5]. Let  $\mathbb{S}^{N-1}$  be the unit sphere in  $\mathbb{R}^N$ . For  $\omega \in \mathbb{S}^{N-1}$  and  $\lambda \in \mathbb{R}$  define the hyperplane

$$(1.7) \quad \pi(\lambda, \omega) = \{x \in \mathbb{R}^N : x \cdot \omega = \lambda\},$$

and the two half-spaces

$$(1.8) \quad \pi^+(\lambda, \omega) = \{x \in \mathbb{R}^N : x \cdot \omega > \lambda\} \quad \pi^-(\lambda, \omega) = \{x \in \mathbb{R}^N : x \cdot \omega \leq \lambda\}$$

(here the symbol  $\cdot$  denotes the usual scalar product in  $\mathbb{R}^N$ ). Suppose  $\pi(\lambda, \omega)$  has non-empty intersection with the interior of the conductor  $\Omega$  and set

$$\Omega_{\lambda, \omega}^+ = \Omega \cap \pi^+(\lambda, \omega).$$

Then if the reflection  $\mathcal{T}_{\lambda, \omega}(\Omega_{\lambda, \omega}^+)$  of  $\Omega_{\lambda, \omega}^+$  with respect to the hyperplane  $\pi(\lambda, \omega)$  lies in  $\Omega$ , then  $\pi(\lambda, \omega)$  cannot contain any critical point of  $u$ . This is a simple consequence of *Alexandrov's reflection principle* based on Hopf's boundary point lemma (see Section 3 for details).

Based on this remark, for a convex body  $\mathcal{K}$  we can define a (convex) set  $\heartsuit(\mathcal{K})$  — the *heart* of  $\mathcal{K}$  — such that  $x(t) \in \heartsuit(\mathcal{K})$  for every  $t > 0$  (in fact, we will prove

that  $\mathcal{K} \setminus \heartsuit(\mathcal{K})$  cannot contain the hot spot  $x(t)$  for any  $t > 0$ ). The heart  $\heartsuit(\mathcal{K})$  of  $\mathcal{K}$  is easily obtained as the set

$$\heartsuit(\mathcal{K}) = \bigcap \{ \pi^-(\lambda, \omega) : \mathcal{T}_{\lambda, \omega}(\mathcal{K}_{\lambda, \omega}^+) \subset \mathcal{K} \}.$$

As we shall see, the two methods have their advantages and drawbacks, but they are, in a sense, complementary. On the one hand, while inequalities (1.5) and (1.6) are quite rough in the case in which  $\Omega$  has some symmetry (e.g. they do not allow to precisely locate  $x_\infty$  even when  $\Omega$  is a ball), by the second argument, the problem of locating  $x(t)$  is quite trivial; on the other hand, while in some cases (e.g. when  $\Omega$  has no symmetries or  $\partial\Omega$  contains some flat parts, as Example 4.3 explains), we cannot exclude that the heart of  $\mathcal{K}$  extends up to the boundary  $\partial\mathcal{K}$  of  $\mathcal{K}$ , estimates (1.5) and (1.6) turn out to be useful to quantitatively bound  $x(t)$  away from  $\partial\mathcal{K}$ . Thus, we believe that a joint use of both of them provides a very useful method to locate  $x(t)$  or  $x_\infty$ .

Studies on the problem of locating  $x_\infty$  can also be found in [6]: there, by arguments different from ours and for the two-dimensional case, the location of  $x_\infty$  is estimated within a distance comparable to the inradius, uniformly for arbitrarily large diameter.

In Section 4 we shall relate  $\heartsuit(\mathcal{K})$  to a function  $\mathcal{R}_\mathcal{K}$  of the direction  $\omega$  — the *maximal folding function* — and we will construct ways to characterize it. We will also connect  $\mathcal{R}_\mathcal{K}$  to the Fourier transform of the characteristic function of  $\mathcal{K}$ : this should have some interest from a numerical point of view. Finally, in Section 5, we will present an algorithm to compute  $\mathcal{R}_\mathcal{K}$  when  $\mathcal{K}$  is a polyhedron: based on this algorithm, we shall present some numerical computations.

## 2. HOT SPOTS AND POLAR SETS

In this section, if not otherwise specified,  $\Omega$  is a bounded open set and we denote by  $\mathcal{K}$  the closure of the convex hull of  $\Omega$ . Notice that  $\mathcal{K}$  is a convex body, that is a compact convex set, with non empty interior. In what follows,  $|E|$  denotes the  $N$ -dimensional Lebesgue measure of a set  $E \subset \mathbb{R}^N$  and  $|\partial E|$  the  $(N-1)$ -dimensional Hausdorff measure of its boundary; also,  $\omega_k$  will be the volume of the unit ball in  $\mathbb{R}^k$ .

**2.1. Preliminaries.** We recall here some notations from [18]. The *gauge function*  $j_p$  of  $\mathcal{K}$  centered at a point  $p \in \mathcal{K}$  is the function defined by

$$j_p(x) = \min\{\lambda \geq 0 : x - p \in \lambda(-p + \mathcal{K})\}, \quad x \in \mathbb{R}^N.$$

Observe that we have  $j_p(t(x-p) + p) = t j_p(x)$  for every  $t > 0$ ; in particular, if  $0 \in \mathcal{K}$  then  $j_0$  is 1-homogeneous. We set

$$(2.1) \quad g_p(x) = \begin{cases} j_p(x) - 1, & \text{if } x \in \mathbb{R}^N \setminus \{p\}, \\ -1, & \text{if } x = p. \end{cases}$$

so that  $g_p$  is the convex function whose graph is the cone projecting  $\partial\mathcal{K}$  from the point  $(p, -1) \in \mathbb{R}^{N+1}$ .

It is also useful to recall the definition of the *support function*  $h_\mathcal{K}$  of  $\mathcal{K}$ , that is

$$(2.2) \quad h_\mathcal{K}(\xi) = \max\{x \cdot \xi : x \in \mathcal{K}\}, \quad \xi \in \mathbb{R}^N.$$

As it is easily seen,  $h_\mathcal{K}$  is a 1-homogeneous convex function; viceversa, to any convex 1-homogeneous function  $h$ , it corresponds exactly one convex body whose support function is  $h$  (refer to [18], for instance).

The *polar set of  $\mathcal{K}$  with respect to  $p$*  is the convex set  $\mathcal{K}_p^*$  coinciding with the unit ball of the “norm”<sup>1</sup>  $\|\cdot\|_* = h_{\mathcal{K}}(\cdot)$  centered at  $p$ , that is

$$\mathcal{K}_p^* = \{y \in \mathbb{R}^N : (x - p) \cdot (y - p) \leq 1 \text{ for every } x \in \mathcal{K}\};$$

if  $p$  is in the interior of  $\mathcal{K}$ , then  $\mathcal{K}_p^*$  is compact. Observe that this can be equivalently defined as

$$\mathcal{K}_p^* = \{y \in \mathbb{R}^N : (x - p) \cdot (y - p) \leq j_p(x) \text{ for every } x \in \mathbb{R}^N\}.$$

We also recall that for every convex body  $\mathcal{K}$  the function  $\psi : \mathcal{K} \rightarrow [0, \infty]$  defined by  $\psi(x) = |\mathcal{K}_x^*|$  attains a positive minimum at some point  $s_{\mathcal{K}} \in \mathcal{K}$ , which is called the *Santalò point* of  $\mathcal{K}$  (see [18]). When referring to the polar of  $\mathcal{K}$  with respect to its Santalò point, we simply write  $\mathcal{K}^*$ , instead of  $\mathcal{K}_{s_{\mathcal{K}}}^*$ : we will see that the method developed in the next subsection for estimating the hot spot, applies to the Santalò point as well.

It is not difficult to see that  $\mathcal{K}_p^*$  coincides (up to a translation) with the *subdifferential*  $\partial g_p$  of  $g_p$  at the point  $p$ , i.e.

$$(2.3) \quad \partial g_p(p) = \mathcal{K}_p^* - p,$$

where for every  $x_0$

$$\partial g_p(x_0) = \{\xi \in \mathbb{R}^N : g_p(x) \geq g_p(x_0) + \xi \cdot (x - x_0), x \in \mathbb{R}^N\}.$$

Finally, we will need the following monotonicity property of the subdifferential of a function: the proof can be found in [8].

**Lemma 2.1.** *Let  $u_1$  and  $u_2$  be continuous convex functions on  $\mathcal{K}$  such that  $u_1 = u_2$  on  $\partial\mathcal{K}$ . Define:*

$$\partial u_i(\mathcal{K}) = \bigcup_{x \in \mathcal{K}} \partial u_i(x), \quad i = 1, 2.$$

*If  $u_1 \leq u_2$  in  $\mathcal{K}$ , then  $\partial u_2(\mathcal{K}) \subseteq \partial u_1(\mathcal{K})$ .*

**2.2. The polar set of  $\mathcal{K}$  with respect to the hot spot.** The following result holds for a general domain  $\Omega$  and is the cornerstone of our estimates.

**Theorem 2.2.** *(i) Let  $u$  be the solution of the initial-boundary value problem (1.1) and, for every fixed time  $t \in (0, +\infty)$ , let  $x(t) \in \Omega$  be a hot spot at time  $t$ , that is a point where the value*

$$M(t) = \max_{\Omega} u(\cdot, t)$$

*is attained.*

*Then*

$$(2.4) \quad |\mathcal{K}_{x(t)}^*| \leq [N M(t)]^{-N} \int_{\mathcal{C}(t)} |u_t(x, t)|^N dx,$$

*where  $\mathcal{C}(t)$  is the contact set at time  $t$ , i.e. the subset of  $\Omega$  where  $-u(\cdot, t)$  coincides with its convex envelope.*

*(ii) Let  $\lambda_1(\Omega)$  and  $\phi_1$  be respectively the first Dirichlet eigenvalue and eigenfunction of  $-\Delta$  in  $\Omega$ . Let  $x_{\infty}$  be a maximum point of  $\phi_1$  in  $\Omega$  and set  $M_{\infty} = \phi_1(x_{\infty})$ .*

*Then*

$$(2.5) \quad |\mathcal{K}_{x_{\infty}}^*| \leq \left[ \frac{\lambda_1(\Omega)}{N M_{\infty}} \right]^N \int_{\mathcal{C}} \phi_1(x)^N dx,$$

*where  $\mathcal{C}$  is the contact set of  $\phi_1$ , i.e. the subset of  $\Omega$  where  $-\phi_1$  coincides with its convex envelope.*

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<sup>1</sup>Properly speaking this is not a norm, since in general we have  $\| -x \|_* \neq \| x \|_*$ .

*Proof.* (i) For  $t \in (0, \infty)$ , let  $U^{(t)} : \mathcal{K} \rightarrow \mathbb{R}$  denote the convex envelope of  $-u(\cdot, t)$ ; then,  $U^{(t)}$  is a continuous convex function in  $\mathcal{K}$ , such that  $U^{(t)} = 0$  on  $\partial\mathcal{K}$ .

The function  $G$  defined by  $G(x) = M(t) g_{x(t)}(x)$ , for  $x \in \mathcal{K}$ , is such that

$$G \geq U^{(t)} \quad \text{in } \mathcal{K} \quad \text{and} \quad G = U^{(t)} \quad \text{on } \partial\mathcal{K},$$

and hence  $\partial G(\mathcal{K}) \subseteq \partial U^{(t)}(\mathcal{K})$  by Lemma 2.1. By the rescaling properties of the subdifferential and (2.3), we know that

$$\partial G(\mathcal{K}) = M(t) (\mathcal{K}_{x(t)}^* - x(t)),$$

thus,

$$|\mathcal{K}_{x(t)}^*| \leq M(t)^{-N} |\partial U^{(t)}(\mathcal{K})|.$$

On the other hand, by Sard's Lemma and the formula for change of variables (see for instance [8, Section 1.4.2]), we obtain

$$|\partial U^{(t)}(\mathcal{K})| \leq \int_{\mathcal{C}(t)} |\det D^2 u(x, t)| \, dx,$$

with  $\mathcal{C}(t) = \{x \in \Omega : U^{(t)}(x) = -u(x, t)\}$ . Observe that the contact set is not empty, thanks to the fact that  $x(t) \in \mathcal{C}(t)$  and moreover we have  $|\mathcal{C}(t)| > 0$ . Now, by the arithmetic-geometric mean inequality, we have in  $\mathcal{C}(t)$  that

$$|\det D^2 u(x, t)|^{1/N} \leq \frac{|\Delta u(x, t)|}{N},$$

which yields

$$\int_{\mathcal{C}(t)} |\det D^2 u(x, t)| \, dx \leq N^{-N} \int_{\mathcal{C}(t)} |\Delta u(x, t)|^N \, dx.$$

Therefore, we finally obtain that

$$|\mathcal{K}_{x(t)}^*| \leq [N M(t)]^{-N} \int_{\mathcal{C}(t)} |\Delta u(x, t)|^N \, dx.$$

and we conclude the proof by simply using the equation  $\Delta u = u_t$ .

(ii) The proof runs similarly to case (i). □

Estimates (2.4) and (2.5) are generally difficult to handle. The following weaker forms of (2.5) may be more useful.

**Corollary 2.3.** *Under the same assumptions as in Theorem 2.2, we have:*

$$(2.6) \quad |\mathcal{K}_{x_\infty}^*| \leq \left[ \frac{\lambda_1(\Omega)}{N} \right]^N |\Omega|.$$

and

$$(2.7) \quad |\mathcal{C}| \geq \left[ \frac{N}{\lambda_1(\Omega)} \right]^N |\mathcal{K}^*|;$$

we recall that  $\mathcal{K}^*$  denotes the polar set of  $\mathcal{K}$  with respect to the Santalò point.

**Remark 2.4.** As is well-known,  $|\mathcal{K}^*|$  can be estimated from below by  $m_N/|\mathcal{K}|$ , where  $m_N$  is a positive constant (see [18]). Thus, (2.7) becomes

$$\frac{|\mathcal{C}|}{|\mathcal{K}|} \geq m_N \left[ \frac{N}{\lambda_1(\Omega) |\mathcal{K}|^{2/N}} \right]^N.$$

**Remark 2.5.** In [5, p. 223] the following problem is posed:

[...] Suppose  $u > 0$  is a solution of

$$(2.8) \quad -\Delta u = f(u) \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega$$

in a bounded domain  $\Omega$  in  $\mathbb{R}^N$ , say  $u \in C^2(\overline{\Omega})$ . Is there some  $\varepsilon > 0$  depending only on  $\Omega$  (i.e., independent of  $f$  and  $u$ ) such that  $u$  has no stationary point in an  $\varepsilon$ -neighbourhood of  $\partial\Omega$ ?

This is true for  $N = 2$  in case  $f(u) \geq 0$  for  $u \geq 0$ , but for  $N > 2$  the problem is open. [...]

Here, we point out that by the same arguments used for Theorem 2.2, we can easily prove the following estimate:

$$(2.9) \quad |\mathcal{K}_{x_0}^*| \leq \left( \frac{|f(0)| + LM_0}{NM_0} \right)^N |\Omega|,$$

where  $L$  is the Lipschitz constant for  $f$  and  $x_0$  is a point where  $u$  achieves its maximum  $M_0$ . When  $f(0) = 0$ , we obtain the inequality

$$(2.10) \quad |\mathcal{K}_{x_0}^*| \leq \left( \frac{L}{N} \right)^N |\Omega|$$

— an estimate, similar to (2.6), that can be used to bound  $\text{dist}(x_0, \partial\mathcal{K})$  from below in a way similar to that of Theorem 2.7 below.

An interesting instance of (2.9) occurs when  $f \equiv 1$  — in this case  $u$  is the *torsional creep* of an infinite bar with cross-section  $\Omega$ ; we thus obtain:

$$|\mathcal{K}_{x_0}^*| \leq \frac{|\Omega|}{(NM_0)^N}.$$

This inequality can also be viewed as an estimate for the maximum  $M_0$  in the spirit of the Alexandrov-Bakelman-Pucci principle.

Using the definition of the polar set, it is easy to see that  $|\mathcal{K}_x^*|$  goes to  $\infty$  as the point  $x$  approaches the boundary. The following lemma gives a quantitative version of this fact and helps us to provide explicit estimates of the position of  $x_\infty$ .

**Lemma 2.6.** *Let  $p$  be any point belonging to the interior of  $\mathcal{K}$  and define  $R(p) = \max\{|p - y| : y \in \partial\mathcal{K}\}$ . Then*

$$(2.11) \quad |\mathcal{K}_p^*| \geq \frac{\omega_{N-1}/N}{R(p)^{N-1} \text{dist}(p, \partial\mathcal{K})}.$$

*Proof.* Set  $d = \text{dist}(p, \partial\mathcal{K})$  and  $R = R(p)$ . Obviously  $\mathcal{K}$  is contained in the ball  $B(p, R)$  centered at  $p$  with radius  $R$  and in the halfspace

$$H^+ = \{y \in \mathbb{R}^N : (y - \bar{p}) \cdot (\bar{p} - p) \leq d^2\}$$

supporting  $\mathcal{K}$  at any point  $\bar{p}$  such that  $|p - \bar{p}| = d$ . Set  $E = B(p, R) \cap H^+$ ; then  $\mathcal{K} \subseteq E$  whence

$$\mathcal{K}_p^* \supseteq E_p^*.$$

Now notice that  $E_p^*$  is the convex envelope of the union of the ball  $B(0, R^{-1})$  and the point  $q = p + d^{-2}(\bar{p} - p)$ ; its volume is explicitly computed:

$$|E_p^*| = \frac{\omega_{N-1}}{N R^{N-1} d} \left\{ (1 - \sigma^2)^{\frac{N+1}{2}} + N \sigma \int_{-1}^{\sigma} (1 - \tau^2)^{\frac{N-1}{2}} d\tau \right\},$$

with  $\sigma = d/R \in [0, 1]$ . Thus, (2.11) is readily obtained by observing that the function of  $\sigma$  into the braces is increasing and hence bounded below by 1.  $\square$

We are now ready to prove the first quantitative estimate on the location of  $x_\infty$ : this will result from a combination of the previous lemma and (2.6).

**Theorem 2.7.** *Under the same assumptions of Theorem 2.2, we have that*

$$(2.12) \quad \text{dist}(x_\infty, \partial\mathcal{K}) \geq N^{N-1} \omega_{N-1} \frac{\text{diam}(\Omega)}{\left(|\Omega|^{1/N} \text{diam}(\Omega) \lambda_1(\Omega)\right)^N}.$$

*In particular, the following estimate holds true:*

$$(2.13) \quad \text{dist}(x_\infty, \partial\mathcal{K}) \geq 2^N N^{N-1} \frac{\omega_{N-1}}{\omega_N} \frac{\text{diam}(\Omega)}{\left(\text{diam}(\Omega)^2 \lambda_1(\Omega)\right)^N}.$$

*Proof.* Applying Lemma 2.6 with  $p = x_\infty$  and Corollary 2.3 gives:

$$\left(\frac{\lambda_1(\Omega)}{N}\right)^N |\Omega| \geq \frac{\omega_{N-1}/N}{R(x_\infty)^{N-1} \text{dist}(x_\infty, \partial\mathcal{K})}.$$

Thus, (2.12) easily follows by observing that  $\text{diam}(\mathcal{K}) = \text{diam}(\Omega) \geq R(x_\infty)$ .

Finally, using the isodiametric inequality

$$|\Omega| \leq \omega_N \left[\frac{\text{diam}(\Omega)}{2}\right]^N,$$

in conjunction with (2.12), we show the validity of (2.13).  $\square$

Estimates (2.12) and (2.13) involve the first eigenvalue  $\lambda_1(\Omega)$ , which in general is not easy to compute explicitly; when  $\Omega$  is convex, we can estimate  $\lambda_1(\Omega)$  from above by means of basic geometric quantities, thus providing an easily computable lower bound on  $\text{dist}(x_\infty, \partial\Omega)$ .

This is the content of the following Theorem, which represents the main contribution of this section.

**Theorem 2.8.** *If  $\Omega$  is convex, then*

$$(2.14) \quad \text{dist}(x_\infty, \partial\Omega) \geq r_\Omega \left[ \frac{\omega_{N-1} N^{2N-1}}{\lambda_1(B_1)^N} \text{IPR}(\Omega)^{-N} \left(\frac{r_\Omega}{\text{diam}(\Omega)}\right)^{N-1} \right],$$

where  $r_\Omega$  is the inradius of  $\Omega$ ,  $\lambda_1(B_1)$  denotes the first Dirichlet eigenvalue of  $-\Delta$  in the unit ball and  $\text{IPR}(\Omega) = |\partial\Omega||\Omega|^{1/N-1}$  is the isoperimetric ratio of  $\Omega$ .

*In particular, the following bound from below on  $\text{dist}(x_\infty, \partial\Omega)$  holds true*

$$(2.15) \quad \text{dist}(x_\infty, \partial\Omega) \geq r_\Omega \left[ \frac{(2^N N)^{N-1}}{\lambda_1(B_1)^N} \frac{\omega_{N-1}}{\omega_N} \left(\frac{r_\Omega}{\text{diam}(\Omega)}\right)^{N^2-1} \right].$$

*Proof.* The proof of (2.14) readily follows by combining (2.12) to the following upper bound on  $\lambda_1(\Omega)$

$$(2.16) \quad \lambda_1(\Omega) \leq \frac{\lambda_1(B_1)}{N} \frac{|\partial\Omega|}{r_\Omega |\Omega|},$$

proved in [4, Theorem 2]. Using (2.14) and the two inequalities

$$|\Omega| \geq \omega_N r_\Omega^N \quad \text{and} \quad |\partial\Omega| \leq N \omega_N \left[\frac{\text{diam}(\Omega)}{2}\right]^{N-1},$$

we end up with (2.15).  $\square$

**Remark 2.9.** Observe that using (2.13) and the inequality

$$\lambda_1(\Omega) \leq \frac{\lambda_1(B_1)}{r_\Omega^2},$$

which follows from the monotonicity and scaling properties of  $\lambda_1$ , we can infer

$$\text{dist}(x_\infty, \partial\Omega) \geq r_\Omega \left[ \frac{2^N N^{N-1}}{\lambda_1(B_1)^N} \frac{\omega_{N-1}}{\omega_N} \left( \frac{r_\Omega}{\text{diam}(\Omega)} \right)^{2N-1} \right],$$

thus providing a lower bound which is strictly greater than (2.15), as long as the ratio  $r_\Omega/\text{diam}(\Omega)$  is strictly smaller than  $1/2$  and  $N \geq 3$ .

Inequality (2.16) is in fact a corollary of a sharper inequality holding for star-shaped sets. We can then give a refinement of (2.14) which holds in this larger class: to this end, we borrow some notations from [4].

A set  $\Omega$  is said to be *strictly starshaped* with respect to a point  $x_0 \in \Omega$  if it is starshaped with respect to  $x_0$  and if its support function centered at  $x_0$ , i.e.

$$h_{\Omega, x_0}(x) = \max_{y \in \Omega} (y - x_0) \cdot x,$$

is uniformly positive, that is  $\inf_{x \in \partial\Omega} h_{\Omega, x_0}(x) > 0$ . Let  $\Omega$  be a strictly starshaped set with locally Lipschitz boundary, as in [4] we define

$$W(\Omega) = \inf \left\{ \int_{\partial\Omega} \frac{1}{h_{\Omega, x_0}(x)} d\sigma(x) : x_0 \in \Omega \right\},$$

where  $d\sigma$  denotes surface measure on  $\partial\Omega$ . According to this notation, [4, Theorem 3] states:

$$(2.17) \quad \lambda_1(\Omega) \leq \frac{\lambda_1(B_1)}{N} \frac{W(\Omega)}{|\Omega|}.$$

Arguing as in Theorem 2.8 and using (2.17) in place of (2.16) gives the following estimate.

**Theorem 2.10.** *Let  $\Omega$  be a strictly starshaped set with locally Lipschitz boundary and denote by  $\mathcal{K}$  the closure of the convex hull of  $\Omega$ . Then*

$$(2.18) \quad \text{dist}(x_\infty, \partial\mathcal{K}) \geq \frac{N^{2N-1} \omega_{N-1}}{\lambda_1(B_1)^N} \left( \frac{|\Omega|}{\text{diam}(\Omega) W(\Omega)} \right)^{1-N} \frac{1}{W(\Omega)}.$$

**Remark 2.11.** We remark that (2.18) is sharper and more general than (2.14), and it is at the same time more explicit than (2.12), in the sense that, differently from  $\lambda_1(\Omega)$ , the number  $W(\Omega)$  can be computed directly from the support function (which exactly determines a convex set).

**Remark 2.12.** It is worth noticing that the Santalò point  $s_{\mathcal{K}}$  of  $\mathcal{K}$  always satisfies (2.6) (as well as (2.4) for every  $t > 0$ ), then it satisfies all the estimates we proved for  $x_\infty$  in this section. In particular, Theorem 2.8 (or Theorem 2.10) can be used as well to estimate the location of the Santalò point of a convex set.

### 3. ALEXANDROV'S REFLECTION PRINCIPLE

In this section, for the reader's convenience, we recall some relevant facts about *Aleksandrov's symmetry principle*, which has been extensively used in many situations and with various generalizations (see [3] for a good reference).

For  $\omega \in \mathbb{S}^{N-1}$ , let  $\pi(\lambda, \omega)$ ,  $\pi^+(\lambda, \omega)$ , and  $\pi^-(\lambda, \omega)$  be the sets defined in (1.7) and (1.8). Also, define a linear transformation  $A_\omega : \mathbb{R}^N \rightarrow \mathbb{R}^N$  by the matrix:

$$\mathcal{A}_\omega = (\delta_{ij} - 2\omega_i \omega_j)_{i,j=1,\dots,N}$$

where  $\delta_{ij}$  is the Kronecker symbol and the  $\omega_i$  are the components of  $\omega$ . Then the application  $\mathcal{T}_{\lambda, \omega} : \mathbb{R}^N \rightarrow \mathbb{R}^N$  defined by

$$\mathcal{T}_{\lambda, \omega}(x) = \mathcal{A}_\omega x + 2\lambda\omega, \quad x \in \mathbb{R}^N,$$



represents the reflection with respect to  $\pi(\lambda, \omega)$ . As already mentioned, if  $\Omega$  is a subset of  $\mathbb{R}^N$ , we set  $\Omega_{\lambda, \omega}^+ = \Omega \cap \pi^+(\lambda, \omega)$ .

**Proposition 3.1.** *Let  $\Omega$  be a bounded domain in  $\mathbb{R}^N$  with Lipschitz continuous boundary  $\partial\Omega$  and suppose the hyperplane  $\pi(\lambda, \omega)$  defined by (1.7) has non-empty intersection with  $\Omega$ . Assume that  $\mathcal{T}_{\lambda, \omega}(\Omega_{\lambda, \omega}^+) \subset \Omega$ .*

*If  $\Omega$  is not symmetric with respect to  $\pi(\lambda, \omega)$ , then  $\pi(\lambda, \omega)$  does not contain any (spatial) critical point of the solution  $u$  of (1.1).*

*Proof.* For  $x \in \Omega_{\lambda, \omega}^+$  and  $t > 0$  the function

$$v(x, t) = u(\mathcal{T}_{\lambda, \omega} x, t) - u(x, t)$$

is well-defined and is such that

$$(3.1) \quad \begin{aligned} v_t &= \Delta v & \text{in } & \Omega_{\lambda, \omega}^+ \times (0, \infty), \\ v &= 0 & \text{on } & \Omega_{\lambda, \omega}^+ \times \{0\}, \\ v &\geq 0 & \text{on } & \partial\Omega_{\lambda, \omega}^+ \times (0, \infty). \end{aligned}$$

Hence  $v > 0$  in  $\Omega_{\lambda, \omega}^+ \times (0, \infty)$ , by the strong maximum principle for parabolic operators (see [15]). Since  $v = 0$  on  $(\partial\Omega_{\lambda, \omega}^+ \cap \pi(\lambda, \omega)) \times (0, \infty)$ , we obtain that  $\frac{\partial v}{\partial \omega} > 0$  on it ( $\omega$  is in fact the interior normal unit vector), by Hopf's boundary lemma for parabolic operators. We conclude by noticing that  $\frac{\partial v}{\partial \omega} = -2 \frac{\partial u}{\partial \omega}$  on  $(\partial\Omega_{\lambda, \omega}^+ \cap \pi(\lambda, \omega)) \times (0, \infty)$ .  $\square$

With the same arguments and a little more work, one can extend this result to more general situations, involving nonlinearities both for elliptic and parabolic operators. As an example, here we present the following result.

**Proposition 3.2.** *Let  $\Omega$  and  $\Omega_{\lambda, \omega}^+$  satisfy the same assumptions as those of Proposition 3.1; in particular suppose that  $\mathcal{T}_{\lambda, \omega}(\Omega_{\lambda, \omega}^+) \subset \Omega$ .*

*Let  $u = u(x)$  be a solution of class  $C^1(\overline{\Omega}) \cap C^2(\Omega)$  of the system:*

$$(3.2) \quad \begin{aligned} \Delta u + f(u) &= 0 & \text{and } u > 0 & \text{ in } \Omega, \\ u &= 0 & \text{on } \partial\Omega, \end{aligned}$$

*where  $f$  is a locally Lipschitz continuous function.*

*If  $\Omega$  is not symmetric with respect to  $\pi(\lambda, \omega)$ , then  $\pi(\lambda, \omega)$  does not contain any critical point of  $u$ .*

*Proof.* The proof runs similarly to that of Proposition 3.1; the relevant changes follow. The function

$$v(x) = u(\mathcal{T}_{\lambda, \omega} x) - u(x),$$

defined for  $x \in \Omega_{\lambda, \omega}$ , satisfies the conditions:

$$\begin{aligned} \Delta v + c(x)v &= 0 & \text{in } & \Omega_{\lambda, \omega}^+, \\ v &\geq 0 & \text{on } & \partial\Omega_{\lambda, \omega}^+, \end{aligned}$$

where the function  $c(x)$ , defined by

$$c(x) = \begin{cases} \frac{f(u(\mathcal{T}_{\lambda, \omega} x)) - f(u(x))}{u(\mathcal{T}_{\lambda, \omega} x) - u(x)} & \text{for } u(\mathcal{T}_{\lambda, \omega} x) \neq u(x), \\ 0 & \text{for } u(\mathcal{T}_{\lambda, \omega} x) = u(x), \end{cases}$$

is bounded by the Lipschitz constant of  $f$  in the interval  $[0, \max_{\overline{\Omega}} u]$ . Hence  $v \geq 0$  in  $\Omega_{\lambda, \omega}^+$ , by the arguments used in [3]. Let  $c^-(x) = \max(-c(x), 0)$ ; then

$$\Delta v - c^-(x)v \leq 0 \quad \text{and} \quad v \geq 0 \quad \text{in } \Omega_{\lambda, \omega}^+$$

and the strong maximum principle can be applied to obtain that  $v > 0$  in  $\Omega_{\lambda,\omega}^+$ . The conclusion then follows as before by Hopf's boundary lemma.  $\square$

An immediate consequence of this theorem is the following result.

**Corollary 3.3.** *Let  $\Omega$  and  $\Omega_{\lambda,\omega}^+$  satisfy the same assumptions as those of Proposition 3.1. Let  $u_1$  be the first (positive) eigenfunction of  $-\Delta$  with homogeneous Dirichlet boundary conditions.*

*If  $\Omega$  is not symmetric with respect to  $\pi(\lambda,\omega)$ , then  $\pi(\lambda,\omega)$  does not contain any critical point of  $u_1$ .*

#### 4. THE HEART OF A CONVEX BODY

In what follows, we shall assume that  $\mathcal{K} \subset \mathbb{R}^N$  is a convex body, that is a compact convex set with non-empty interior. Occasionally, we will suppose that  $\mathcal{K} \subset \mathbb{R}^N$  is of class  $C^1$ , i.e. a set whose boundary  $\partial\mathcal{K}$  is an  $(N-1)$ -dimensional submanifold of  $\mathbb{R}^N$  of class  $C^1$ .

**4.1. The maximal folding function.** We are interested in determining the function given by

$$(4.1) \quad \mathcal{R}_{\mathcal{K}}(\omega) := \min\{\lambda \in \mathbb{R} : \mathcal{T}_{\lambda,\omega}(\mathcal{K}_{\lambda,\omega}^+) \subseteq \mathcal{K}\}, \quad \omega \in \mathbb{S}^{N-1},$$

which will be called the *maximal folding function* of  $\mathcal{K}$ ;  $\mathcal{R}_{\mathcal{K}}$  defines in turn a subset of  $\mathcal{K}$  – the *heart* of  $\mathcal{K}$  – as

$$\heartsuit(\mathcal{K}) = \{x \in \mathcal{K} : x \cdot \omega \leq \mathcal{R}_{\mathcal{K}}(\omega), \text{ for every } \omega \in \mathbb{S}^{N-1}\}.$$

Of course,  $\heartsuit(\mathcal{K})$  is a closed convex subset of  $\mathcal{K}$ . Observe that  $\mathcal{R}_{\mathcal{K}}$  can be bounded below and above by means of the support functions of  $\heartsuit(\mathcal{K})$  and  $\mathcal{K}$ :

$$(4.2) \quad h_{\heartsuit(\mathcal{K})}(\omega) \leq \mathcal{R}_{\mathcal{K}}(\omega) \leq h_{\mathcal{K}}(\omega), \quad \omega \in \mathbb{S}^{N-1}.$$

The following results motivate our interest on  $\heartsuit(\mathcal{K})$  and  $\mathcal{R}_{\mathcal{K}}$ .

**Proposition 4.1.** *Let  $\mathcal{K}$  be a convex body.*

- (i) *The hot spot  $x(t)$  of  $\mathcal{K}$ , the point  $x_{\infty}$  and any limit point of  $x(t)$  as  $t \rightarrow 0^+$  always belong to  $\heartsuit(\mathcal{K})$ ; moreover,  $x(t)$  and  $x_{\infty}$  must fall in the interior of  $\heartsuit(\mathcal{K})$ , whenever this is non-empty.*
- (ii) *The center of mass of  $\mathcal{K}$ ,*

$$\bar{x}_{\mathcal{K}} = \frac{1}{|\mathcal{K}|} \int_{\mathcal{K}} y \, dy,$$

*always belongs to the heart  $\heartsuit(\mathcal{K})$  of  $\mathcal{K}$ .*

- (iii) *If  $\mathcal{K}$  is strictly convex, the incenter  $x_{\mathcal{K}}^I$  of  $\mathcal{K}$  belongs to  $\heartsuit(\mathcal{K})$ .*
- (iv) *Let  $\bar{x}_{\mathcal{K}} = 0$ . If there exist  $\ell$  ( $1 \leq \ell \leq N$ ) independent directions  $\omega_1, \dots, \omega_{\ell}$  such that  $\mathcal{R}_{\mathcal{K}}(\omega_j) = 0$ ,  $j = 1, \dots, \ell$ , then*

$$\heartsuit(\mathcal{K}) \subset \mathcal{K} \cap \bigcap_{j=1}^{\ell} \pi(0, \omega_j).$$

*In particular, if  $\ell = N$ , then  $\heartsuit(\mathcal{K})$  reduces to  $\bar{x}_{\mathcal{K}}$  and the hot spot of  $\mathcal{K}$  is stationary.*

- (v) *Let*

$$(4.3) \quad \mathfrak{r}_{\mathcal{K}} = \max_{\theta \in \mathbb{S}^{N-1}} \left\{ \min_{\omega \cdot \theta > 0} \frac{\mathcal{R}_{\mathcal{K}}(\omega) - \bar{x}_{\mathcal{K}} \cdot \omega}{\theta \cdot \omega} \right\},$$

*then*

$$\heartsuit(\mathcal{K}) \subseteq B(\bar{x}_{\mathcal{K}}, \mathfrak{r}_{\mathcal{K}}).$$

*Proof.* Items (i) and (iv) follow by observing that, for  $\lambda = \mathcal{R}_{\mathcal{K}}(\omega)$ , the set  $\mathcal{K}_{\lambda,\omega}^+ \cup \mathcal{T}_{\lambda,\omega}(\mathcal{K}_{\lambda,\omega}^+)$  is contained in  $\mathcal{K}$  and is symmetric with respect to  $\pi(\lambda, \omega)$ . Hence,

$$\lambda - \bar{x}_{\mathcal{K}} \cdot \omega = \frac{1}{|\mathcal{K}|} \int_{\mathcal{K} \setminus (\mathcal{K}_{\lambda,\omega}^+ \cup \mathcal{T}_{\lambda,\omega}(\mathcal{K}_{\lambda,\omega}^+))} [\lambda - y \cdot \omega] dy$$

and the last term is non-negative, vanishing if and only if  $\mathcal{K}$  is  $\omega$ -symmetric.

Items (ii) and (iii) are easy consequences of Proposition 3.1 and Corollary 3.3.

For a fixed  $\theta \in \mathbb{S}^{N-1}$ , let us define

$$\alpha(\theta) = \max\{t : \bar{x}_{\mathcal{K}} + t\theta \in \heartsuit(\mathcal{K})\},$$

which is non negative, thanks to (ii). Then  $x = \bar{x}_{\mathcal{K}} + \alpha(\theta)\theta \in \heartsuit(\mathcal{K})$  and

$$\bar{x}_{\mathcal{K}} \cdot \omega + \alpha \theta \cdot \omega \leq \mathcal{R}_{\mathcal{K}}(\omega),$$

for every  $\omega \in \mathbb{S}^{N-1}$  such that  $\omega \cdot \theta > 0$ . Hence

$$\alpha \leq \min_{\omega \in \mathbb{S}^{N-1}} \frac{\mathcal{R}_{\mathcal{K}}(\omega) - \bar{x}_{\mathcal{K}} \cdot \omega}{\theta \cdot \omega},$$

thus taking the maximum as  $\theta$  varies on  $\mathbb{S}^{N-1}$  we obtain (4.3).  $\square$

Informations on convex heat conductors with a stationary hot spot can be found in [2, 7, 10, 11, 13, 14].

**Remark 4.2.** Formula (4.3) deserves some comments: observe that for every fixed  $\theta \in \mathbb{S}^{N-1}$ , the minimum problem inside the braces amounts to finding a direction  $\omega$  close to  $\theta$ , so to maximize  $\theta \cdot \omega$ , and such that at the same time we can fold  $\mathcal{K}$  as much as possible, so to minimize the difference  $\mathcal{R}_{\mathcal{K}}(\omega) - \bar{x}_{\mathcal{K}} \cdot \omega$ .

We conclude this subsection by an example that shows how the simultaneous application of Proposition 4.1 and the results of Section 2 substantially benefits the problem of locating  $x_{\infty}$ .

**Example 4.3.** Let us consider a spherical cap

$$B_{\mu}^+ = \left\{ (x_1, \dots, x_N) \in \mathbb{R}^N : \sum_{i=1}^N x_i^2 = R^2, x_N \geq \mu \right\},$$

with  $0 \leq \mu < R$ . Thanks to the symmetry of  $B_{\mu}^+$ , it is easily seen that its heart is given by

$$\heartsuit(B_{\mu}^+) = \{(x_1, \dots, x_N) \in \mathbb{R}^N : x_1 = \dots = x_{N-1} = 0, \mu \leq x_N \leq (R + \mu)/2\},$$

which is a vertical segment touching the boundary  $\partial B_{\mu}^+$  at the point  $(0, \dots, 0, \mu)$ . In particular, by this method we can not exclude that the hotspot  $x(t)$  (or the point  $x_{\infty}$ ) is on the boundary. However, we can now use the results of Section 2, to further sharpen this estimate on the location of  $x_{\infty}$ : indeed, applying Theorem 2.8, we get

$$\text{dist}(x_{\infty}, \partial B_{\mu}^+) \geq (R - \mu) \left[ \frac{2^{1-N-N^2} N^{N-1}}{\lambda_1(B_1)^N} \frac{\omega_{N-1}}{\omega_N} \left( \frac{R - \mu}{R + \mu} \right)^{(N^2-1)/2} \right],$$

where we used that  $\text{diam}(B_{\mu}^+) = 2\sqrt{R^2 - \mu^2}$  and  $r_{B_{\mu}^+} = (R - \mu)/2$ .

**4.2. Computing  $\mathcal{R}_\mathcal{K}$ .** The following theorem whose proof can be found in [3, Theorem 5.7] guarantees that, for a regular set (not necessarily convex), the maximal folding function is never trivial.

**Theorem 4.4.** *Let  $\Omega$  be a bounded open (not necessarily convex) subset of  $\mathbb{R}^N$ , with  $C^1$  boundary  $\partial\Omega$ , and denote by  $\mathcal{K}$  the convex hull of  $\Omega$ .*

*For every  $\omega \in \mathbb{S}^{N-1}$ , there exists  $\varepsilon > 0$  such that, for every  $\lambda$  in the interval  $(h_\mathcal{K}(\omega) - \varepsilon, h_\mathcal{K}(\omega))$ , we have:*

- (i)  $\mathcal{T}_{\lambda,\omega}(\Omega_{\lambda,\omega}^+) \subset \Omega$ ;
- (ii)  $\nu(x) \cdot \omega > 0$ , for every  $x \in \partial\Omega \cap \pi^+(\lambda, \omega)$ .

Unfortunately, the previous result is just qualitative and does not give any quantitative information about the maximal folding function. Moreover, notice that the  $C^1$  assumption on  $\partial\Omega$  cannot be dropped, even in the case of a convex domain: think of the spherical cap in Example 4.3, for which we have  $\mathcal{R}_{B_\mu^+}(-e_N) = h_{B_\mu^+}(-e_N)$ .

In order to compute  $\mathcal{R}_\mathcal{K}$ , we need some more definitions. We set

$$\omega^\perp = \pi(0, \omega)$$

and for every  $y \in \omega^\perp$  we define the segment

$$\sigma_\omega(y) = \{x \in \mathcal{K} : x = y + t\omega, t \in \mathbb{R}\}.$$

Then, we denote by  $\mathcal{P}_\omega : \mathbb{R}^N \rightarrow \omega^\perp$  the projection operator on  $\omega^\perp$ , that is the application defined by

$$\mathcal{P}_\omega(x) = x - (x \cdot \omega)\omega, \quad x \in \mathbb{R}^N,$$

and, for  $y$  in the set

$$\mathcal{S}_\omega(\mathcal{K}) = \omega^\perp \cap \mathcal{P}_\omega(\mathcal{K})$$

– the *shadow of  $\mathcal{K}$  in the direction  $\omega$*  – we define:

$$a_\omega(y) = \min\{t \in \mathbb{R} : y + t\omega \in \mathcal{K}\} \quad \text{and} \quad b_\omega(y) = \max\{t \in \mathbb{R} : y + t\omega \in \mathcal{K}\}.$$

We say that a convex body  $\mathcal{K}$  is  $\omega$ -*strictly convex* if  $\partial\mathcal{K}$  does not contain any segment parallel to  $\omega$ . If  $\mathcal{K}$  is  $\omega$ -strictly convex, then for every  $x = y + t\omega \in \partial\mathcal{K}$  (equivalently  $y \in \partial\mathcal{S}_\omega(\mathcal{K})$ ) such that the normal  $\nu(x)$  to  $\partial\mathcal{K}$  at  $x$  is orthogonal to  $\omega$ , the set  $\sigma_\omega(x)$  degenerates to the singleton  $\{x\}$ .

**Remark 4.5.** We point out that  $a_\omega$  is a convex function on  $\mathcal{S}_\omega(\mathcal{K})$ , while  $b_\omega$  is concave; moreover, if we set

$$\begin{aligned} \text{graph}^+(a_\omega) &= \{(y, t\omega) : y \in \mathcal{S}_\omega(\mathcal{K}), t \geq a_\omega(y)\}, \\ \text{graph}^-(b_\omega) &= \{(y, t\omega) : y \in \mathcal{S}_\omega(\mathcal{K}), t \leq b_\omega(y)\}, \end{aligned}$$

we have that

$$\text{graph}^+(a_\omega) \cap \text{graph}^-(b_\omega) = \mathcal{K}$$

and, as soon as  $\mathcal{K}$  is  $\omega$ -strictly convex,

$$\text{graph}(a_\omega) \cup \text{graph}(b_\omega) = \partial\mathcal{K},$$

where obviously  $\text{graph}(\cdot)$  denotes the graph of the relevant functions.

**Theorem 4.6.** *Let  $\mathcal{K} \subset \mathbb{R}^N$  be a convex body. For  $\omega \in \mathbb{S}^{N-1}$  consider the function  $f : \mathcal{S}_\omega(\mathcal{K}) \rightarrow \mathbb{R}$  given by*

$$(4.4) \quad f_\omega(y) = \frac{a_\omega(y) + b_\omega(y)}{2}, \quad y \in \mathcal{S}_\omega(\mathcal{K}).$$

*Then*

$$(4.5) \quad \mathcal{R}_\mathcal{K}(\omega) = \max_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y).$$

*Proof.* Observe that

$$\mathcal{K}_{\lambda,\omega}^+ = \{y + t\omega : y \in \mathcal{S}_\omega(\mathcal{K}), \lambda < t < b_\omega(y)\}.$$

Let  $\bar{\lambda} = \mathcal{R}_\mathcal{K}(\omega)$ ; since  $\mathcal{T}_{\bar{\lambda},\omega}(\mathcal{K}_{\bar{\lambda},\omega}^+) \subset \mathcal{K}$ , then, for every point  $y + t\omega$  with  $y \in \mathcal{S}_\omega(\mathcal{K})$  and  $\lambda < t < b_\omega(y)$ , we have that  $\mathcal{T}_{\bar{\lambda},\omega}(y + t\omega) \in \mathcal{K}$ ; in particular, for  $t = b_\omega(y)$ , we obtain that  $2\bar{\lambda} - b_\omega(y) \geq a_\omega(y)$  and hence  $\bar{\lambda} \geq f_\omega(y)$ . Thus,

$$\mathcal{R}_\mathcal{K}(\omega) \geq \max_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y).$$

If  $y_0 \in \mathcal{S}_\omega(\mathcal{K})$  maximizes  $f_\omega$ , by taking  $\lambda = f_\omega(y_0)$ , we see that  $\mathcal{T}_{\bar{\lambda},\omega}(y + t\omega) \in \mathcal{K}$  for every  $y \in \mathcal{S}_\omega(\mathcal{K})$  and  $\lambda < t < b_\omega(y)$ . Therefore,  $\mathcal{T}_{\bar{\lambda},\omega}(\mathcal{K}_{\bar{\lambda},\omega}^+) \subset \mathcal{K}$  and hence  $\mathcal{R}_\mathcal{K}(\omega) \leq f_\omega(y_0)$ .  $\square$

If we now remember that, for a convex domain  $\mathcal{K}$ , the quantity

$$w_\mathcal{K}(\omega) = h_\mathcal{K}(\omega) + h_\mathcal{K}(-\omega),$$

is the *width of  $\mathcal{K}$  in the direction  $\omega$* , we immediately get a nice consequence of the previous Theorem.

**Corollary 4.7.** *Let  $\mathcal{K} \subset \mathbb{R}^N$  be a convex body. Then we have the following estimate for the width of  $\heartsuit(\mathcal{K})$  in the direction  $\omega$ :*

$$(4.6) \quad w_{\heartsuit(\mathcal{K})}(\omega) \leq \operatorname{osc}_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y).$$

*Proof.* We first observe that  $\mathcal{S}_{-\omega}(\mathcal{K}) = \mathcal{S}_\omega(\mathcal{K})$ , so that

$$f_{-\omega}(y) = -f_\omega(y), \quad y \in \mathcal{S}_\omega(\mathcal{K}),$$

and (4.1) yields

$$(4.7) \quad \mathcal{R}_\mathcal{K}(-\omega) = - \min_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y).$$

Then, from the definition of width, using (4.2), (4.1) and (4.7), we get

$$\begin{aligned} w_{\heartsuit(\mathcal{K})}(\omega) &= h_{\heartsuit(\mathcal{K})}(\omega) + h_{\heartsuit(\mathcal{K})}(-\omega) \\ &\leq \mathcal{R}_\mathcal{K}(\omega) + \mathcal{R}_\mathcal{K}(-\omega) \\ &= \max_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y) - \min_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y) = \operatorname{osc}_{y \in \mathcal{S}_\omega(\mathcal{K})} f_\omega(y), \end{aligned}$$

thus concluding the proof.  $\square$

**Example 4.8.** In general, inequality (4.6) is strict. For example, in  $\mathbb{R}^2$  consider the ellipse given by

$$\mathcal{K} = \left\{ (t, s) \in \mathbb{R}^2 : \frac{t^2}{a^2} + \frac{s^2}{b^2} = 1 \right\},$$

with  $0 < b \leq a$ . The function  $\mathcal{R}_\mathcal{K}$  can be easily computed in this case: for every  $\omega = (\omega_1, \omega_2) \in \mathbb{S}^1$  we get

$$\mathcal{R}_\mathcal{K}(\omega) = \frac{a^2 - b^2}{\sqrt{b^2\omega_1^2 + a^2\omega_2^2}} |\omega_1\omega_2|$$

— the set  $\{\mathcal{R}_\mathcal{K}(\omega)\omega : \omega \in \mathbb{S}^1\}$  is the image of a *quadrifolium* (a *rhodonea* with 4 petals) by the mapping  $(x, y) \mapsto (x/a, y/b)$ .

Thus, for example, by choosing the direction  $\omega = (1/\sqrt{2}, 1/\sqrt{2})$ , the right-hand side of (4.6) equals

$$\frac{a^2 - b^2}{2\sqrt{2}} \sqrt{\frac{1}{a^2 + b^2}},$$

while clearly the left-hand side is zero since  $\heartsuit(\mathcal{K}) = \{(0, 0)\}$ , due to the symmetries of  $\mathcal{K}$ .

This example also highlights the interest of the quantity  $\text{osc}_{\mathcal{S}_\omega(\mathcal{K})} f_\omega - w_{\heartsuit(\mathcal{K})}$ , which can be seen as a measure of the lack of symmetry of  $\mathcal{K}$  in the direction of  $\omega$ .

The function  $f_\omega$  in (4.4) can be explicitly computed by the use of the Fourier transform: this is the content of the next result.

**Theorem 4.9.** *Let  $\mathcal{K}$  be a convex body and for  $\omega \in \mathbb{S}^{N-1}$ , let  $f_\omega$  be the function defined in (4.4).*

$$(4.8) \quad f_\omega(y) = \frac{i \int_{\omega^\perp} \partial_\omega \hat{\mathcal{X}}_\mathcal{K}(\eta) e^{iy \cdot \eta} d\eta}{\int_{\omega^\perp} \hat{\mathcal{X}}_\mathcal{K}(\eta) e^{iy \cdot \eta} d\eta}, \quad y \in \mathcal{S}_\omega(\mathcal{K}),$$

where  $\hat{\mathcal{X}}_\mathcal{K}$  denotes the Fourier transform of the characteristic function of  $\mathcal{K}$  and  $\partial_\omega$  differentiation in the direction  $\omega$ .

*Proof.* For  $x \in \mathcal{K}$  and  $\xi \in \mathbb{R}^N$  we write  $x = y + t\omega$  and  $\xi = \eta + \tau\omega$ , with  $y \in \mathcal{S}_\omega(\mathcal{K})$ ,  $\eta \in \omega^\perp$  and  $t, \tau \in \mathbb{R}$ . By Fubini's theorem we compute

$$(4.9) \quad \begin{aligned} \hat{\mathcal{X}}_\mathcal{K}(\xi) &= \int_{\mathcal{K}} e^{-ix \cdot \xi} dx \\ &= \int_{\mathcal{S}_\omega(\mathcal{K})} \left( \int_{-\infty}^{\infty} \mathcal{X}_\mathcal{K}(y + t\omega) e^{-it\tau} dt \right) e^{-iy \cdot \eta} dy \\ &= \int_{\mathcal{S}_\omega(\mathcal{K})} \left( \int_{a_\omega(y)}^{b_\omega(y)} e^{-it\tau} dt \right) e^{-iy \cdot \eta} dy. \end{aligned}$$

For  $\tau = 0$  we then obtain:

$$(4.10) \quad \hat{\mathcal{X}}_\mathcal{K}(\eta) = \int_{\mathcal{S}_\omega(\mathcal{K})} [b_\omega(y) - a_\omega(y)] e^{-iy \cdot \eta} dy.$$

Therefore, by the inversion formula for the Fourier transform, we have:

$$(4.11) \quad \frac{1}{(2\pi)^{N-1}} \int_{\omega^\perp} \hat{\mathcal{X}}_\mathcal{K}(\eta) e^{iy \cdot \eta} d\eta = \begin{cases} b_\omega(y) - a_\omega(y), & y \in \mathcal{S}_\omega(\mathcal{K}), \\ 0, & y \in \omega^\perp \setminus \mathcal{S}_\omega(\mathcal{K}). \end{cases}$$

By (4.9), we also obtain that

$$\begin{aligned} \partial_\omega \hat{\mathcal{X}}_\mathcal{K}(\xi) &= \frac{d}{d\tau} \hat{\mathcal{X}}_\mathcal{K}(\eta + \tau\omega) = -i \int_{\mathcal{S}_\omega(\mathcal{K})} \left( \int_{a_\omega(y)}^{b_\omega(y)} t e^{-it\tau} dt \right) e^{-iy \cdot \eta} dy, \\ \partial_\omega \hat{\mathcal{X}}_\mathcal{K}(\eta) &= -i \int_{\mathcal{S}_\omega(\mathcal{K})} \frac{b_\omega(y)^2 - a_\omega(y)^2}{2} e^{-iy \cdot \eta} dy, \quad \eta \in \omega^\perp, \end{aligned}$$

and hence

$$(4.12) \quad \frac{i}{(2\pi)^{N-1}} \int_{\omega^\perp} \partial_\omega \hat{\mathcal{X}}_\mathcal{K}(\eta) e^{iy \cdot \eta} d\eta = \begin{cases} \frac{b_\omega(y)^2 - a_\omega(y)^2}{2}, & y \in \mathcal{S}_\omega(\mathcal{K}), \\ 0, & y \in \omega^\perp \setminus \mathcal{S}_\omega(\mathcal{K}). \end{cases}$$

Formula (4.8) follows from (4.12) and (4.11) at once.  $\square$

**Remark 4.10.** If  $\mathcal{K}$  is a polygon,  $\hat{\mathcal{X}}_\mathcal{K}$  can be explicitly computed in terms of the vertices of  $\mathcal{K}$ . Let  $\mathcal{K} \subset \mathbb{R}^2$  be a (convex) polygon with vertices  $p_1, \dots, p_n$ ; we assume that  $p_1, \dots, p_n$  are ordered counterclockwise and we set  $p_{n+1} = p_1$ .

Rewriting  $\hat{\mathcal{X}}_\mathcal{K}$  as a boundary integral (see [9]) by means of the divergence theorem, we have that

$$\hat{\mathcal{X}}_\mathcal{K}(\xi) = -\frac{1}{|\xi|^2} \sum_{j=1}^n |p_{j+1} - p_j| (\nu_j \cdot \xi) \frac{e^{-ip_{j+1} \cdot \xi} - e^{-ip_j \cdot \xi}}{(p_{j+1} - p_j) \cdot \xi},$$

where

$$\nu_j = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \frac{p_{j+1} - p_j}{|p_{j+1} - p_j|}, \quad j = 1, \dots, n,$$

is the exterior normal to the  $j$ -th side of  $\mathcal{K}$ . Also,  $\partial_\omega \hat{\mathcal{X}}_\mathcal{K}(\eta)$  is easily computed from the previous expression:

$$\begin{aligned} \partial_\omega \hat{\mathcal{X}}_\mathcal{K}(\eta) &= \frac{1}{|\eta|} \sum_{j=1}^n |p_{j+1} - p_j|^2 \frac{e^{-ip_{j+1} \cdot \eta} - e^{-ip_j \cdot \eta}}{[(p_{j+1} - p_j) \cdot \eta]^2} \\ &\quad + \frac{i}{|\eta|^2} \sum_{j=1}^n |p_{j+1} - p_j| (\nu_j \cdot \eta) \frac{(p_{j+1} \cdot \omega) e^{-ip_{j+1} \cdot \eta} - (p_j \cdot \omega) e^{-ip_j \cdot \eta}}{(p_{j+1} - p_j) \cdot \eta}. \end{aligned}$$

**4.3. Necessary optimality conditions.** We conclude this section by presenting some necessary conditions for the optimality of  $f_\omega$ . To this aim, we first state and prove an easy technical result for the subdifferential of a function.

**Lemma 4.11.** *Let  $\Omega \subset \mathbb{R}^k$  be a convex open set. Let  $\varphi$  and  $\psi$  be a convex and, respectively, a concave function from  $\Omega$  to  $\mathbb{R}$ . If  $\varphi + \psi$  attains its maximum at a point  $y_0 \in \Omega$ , then*

$$(4.13) \quad \partial\varphi(y_0) \subset \partial(-\psi)(y_0).$$

*Proof.* It is clear that both  $\partial\varphi(y_0)$  and  $\partial(-\psi)(y_0)$  are non-empty. Since  $y_0$  is a maximum point, we get

$$\varphi(y_0) + \psi(y_0) \geq \varphi(y) + \psi(y) \text{ for every } y \in \Omega,$$

and hence

$$\varphi(y) - \varphi(y_0) + \xi \cdot (y - y_0) \leq -\psi(y) + \psi(y_0) + \xi \cdot (y - y_0)$$

for every  $\xi \in \mathbb{R}^N$ , and  $y \in \Omega$ . If  $\xi \in \partial\varphi(y_0)$ , then we have  $\xi \in \partial(-\psi)(y_0)$ .  $\square$

As a consequence of the definitions of  $a_\omega$  and  $b_\omega$ , we have that  $\partial a_\omega(y_0) \cup \partial(-b)_\omega(y_0) = \emptyset$  implies that  $y_0$  belongs to the boundary of  $\mathcal{S}_\omega(\mathcal{K})$ .

We are now in a position to state a necessary optimality condition.

**Theorem 4.12.** *Let  $\mathcal{K} \subset \mathbb{R}^N$  be a convex body and  $\omega \in \mathbb{S}^{N-1}$ . Suppose that  $f_\omega$  attains its maximum at a point  $y_0 \in \mathcal{S}_\omega(\mathcal{K})$ , that is*

$$\mathcal{R}_\mathcal{K}(\omega) = f_\omega(y_0).$$

*Set  $\lambda = \mathcal{R}_\mathcal{K}(\omega)$  and for every  $x_0 \in \mathcal{P}_\omega^{-1}(y_0) \cap \partial\mathcal{K}$  denote by  $x_0^\lambda$  its reflection with respect to the optimal hyperplane, that is  $x_0^\lambda = \mathcal{T}_{\lambda, \omega} x_0$ .*

*Then:*

(i) *if  $x_0 \neq x_0^\lambda$ , we have*

$$(4.14) \quad \mathcal{A}_\omega(N_\mathcal{K}(x_0^\lambda)) \subseteq N_\mathcal{K}(x_0),$$

*where*

$$N_\mathcal{K}(x) = \{\xi \in \mathbb{R}^N \setminus \{0\} : x \cdot \xi = h_\mathcal{K}(\xi)\} \cup \{0\}.$$

*denotes the normal cone of  $\mathcal{K}$  at a point  $x \in \partial\mathcal{K}$ ;*

(ii) *if  $x_0 = x_0^\lambda$ , there holds*

$$(4.15) \quad \mathcal{A}_\omega(N_\mathcal{K}^-(x_0)) \subseteq N_\mathcal{K}^+(x_0),$$

*where*

$$N_\mathcal{K}^-(x) = \{\xi \in N_\mathcal{K}(x) : \xi \cdot \omega \leq 0\} \quad \text{and} \quad N_\mathcal{K}^+(x) = \{\xi \in N_\mathcal{K}(x) : \xi \cdot \omega \geq 0\}.$$

*Proof.* We can suppose for simplicity that  $\omega = e_N = (0, \dots, 0, 1)$ . We first suppose that  $y_0$  is an interior point. Since by its very definition  $f_\omega$  is the sum of a convex function and a concave one, by Lemma 4.11

$$(4.16) \quad \partial a_\omega(y_0) \subset \partial(-b_\omega)(y_0).$$

Let us now set  $x_0 = y_0 + b_\omega(y_0)\omega$ ; the reflection of  $x_0$  in the optimal hyperplane is  $x_0^\lambda = y_0 + a_\omega(y_0)\omega$  and

$$N_{\mathcal{K}}(x_0) = \{(\eta, 1) : \eta \in \partial(-b_\omega)(y_0)\} \quad N_{\mathcal{K}}(x_0^\lambda) = \{(\eta, -1) : \eta \in \partial a_\omega(y_0)\},$$

for  $\text{graph}^+(a_\omega) \cap \text{graph}^-(b_\omega) = \mathcal{K}$ . Then, since  $\mathcal{A}_\omega(\eta, 1) = (\eta, -1)$ , (4.16) implies (4.14).

If  $y_0$  is on the boundary of  $\mathcal{S}_\omega(\mathcal{K})$ , then  $\partial(-b_\omega)(y_0)$  or  $\partial a_\omega(y_0)$  may be empty: this is clearly the case if  $\text{graph}(a_\omega)$  or  $\text{graph}(b_\omega)$  have some vertical parts. Observe that actually we have the following possibilities:

- (1)  $\partial(-b_\omega)(y_0) = \partial a_\omega(y_0) = \emptyset$ ;
- (2)  $\partial(-b_\omega)(y_0) \neq \emptyset$ .

If (1) holds, then at every  $x_0 \in \mathcal{P}^{-1}(y_0) \cap \partial\mathcal{K}$ , the convex body  $\mathcal{K}$  has only supporting hyperplanes parallel to  $e_N$ : these are invariant with respect to the action of  $\mathcal{A}_\omega$ , so that their reflections are supporting hyperplanes for  $\mathcal{K}$  at  $x_0^\lambda$  and formula (4.14) or (4.15) easily follows.

If (2) holds, we have  $x_0 = x_0^\lambda$  and let us call  $\Omega = \mathcal{K}_{\lambda, \omega}^+ \cup \mathcal{T}_{\lambda, \omega}(\mathcal{K}_{\lambda, \omega}^+)$ . Then

$$N_{\mathcal{K}}(x_0) \subset N_\Omega(x_0)$$

and we have  $N_\Omega^+(x_0) = N_{\mathcal{K}}^+(x_0)$ , so that

$$N_\Omega^-(x_0) = N_\Omega(x_0) \setminus N_\Omega^+(x_0) \supset N_{\mathcal{K}}(x_0) \setminus N_{\mathcal{K}}^+(x_0) = N_{\mathcal{K}}^-(x_0).$$

By observing that  $N_\Omega^-(x_0) = \mathcal{A}_\omega(N_\Omega^+(x_0)) = \mathcal{A}_\omega(N_{\mathcal{K}}^+(x_0))$ , (4.15) follows.  $\square$

**Corollary 4.13.** *Under the same notations of Theorem 4.12, if  $\partial\mathcal{K}$  admits a (unique) unit normal  $\nu$  at the point  $x_0$ , then it admits a unit normal at the point  $x_0^\lambda$  too and*

$$(4.17) \quad \mathcal{A}_\omega \nu(x_0^\lambda) = \nu(x_0).$$

In particular, if  $x_0 = x_0^\lambda$  we have  $\nu(x_0) \in \omega^\perp$ .

*Proof.* It is sufficient to observe that in this case

$$N_{\mathcal{K}}(x_0) = \{\xi : \xi = t\nu(x_0), t > 0\} \cup \{0\},$$

and hence (4.17) is a consequence of (4.14) or (4.15).  $\square$

Using Theorem 4.12, we obtain an interesting upper bound on the maximal folding function for a strictly convex domain, in terms of its support function.

**Proposition 4.14.** *If  $\mathcal{K}$  is strictly convex, then for every  $\omega \in \mathbb{S}^{N-1}$*

$$(4.18) \quad \mathcal{R}_{\mathcal{K}}(\omega) \leq \max \left\{ \left( \frac{\nabla h_{\mathcal{K}}(\xi) + \nabla h_{\mathcal{K}}(\mathcal{A}_\omega \xi)}{2} \right) \cdot \omega : \xi \in \mathbb{R}^N \setminus \{0\} \right\}.$$

*Proof.* First observe that thanks to the 1-homogeneity of the support function, the maximization problem in (4.18) can be equivalently settled in  $\mathbb{S}^{N-1}$ .

The strict convexity of  $\mathcal{K}$  implies that  $h_{\mathcal{K}} \in C^1(\mathbb{R}^N \setminus \{0\})$  (see [18]). Moreover,  $\nabla h_{\mathcal{K}}(\theta) = x$  for every  $\theta \in N_{\mathcal{K}}(x)$ , with  $x \in \partial\mathcal{K}$ . Thus, with the same notations as in Theorem 4.12,  $x_0^\lambda = \nabla h_{\mathcal{K}}(\theta)$  for every  $\theta \in N_{\mathcal{K}}(x_0^\lambda)$  and using the condition



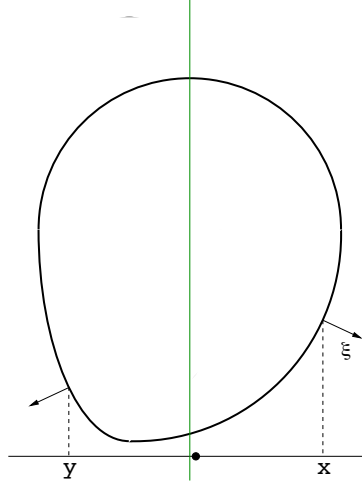


FIGURE 1. Here  $\omega = (1, 0, \dots, 0)$ ,  $x = \nabla h_K(\xi)$ ,  $y = \nabla h_K(\mathcal{A}_\omega(\xi))$ ; the intersection of the two straight lines corresponds to  $\mathcal{R}_K(\omega)$ , the dark dot corresponds to  $\frac{1}{2}(x + y)$ .

(4.14), we also get  $x_0 = \nabla h_K(\mathcal{A}_\omega(\theta))$ ; on the other hand,  $a_\omega(y_0) = x_0^\lambda \cdot \omega$  and  $b_\omega(y_0) = x_0 \cdot \omega$ , which implies the following

$$f_\omega(y_0) = \frac{\nabla h_K(\theta) + \nabla h_K(\mathcal{A}_\omega \theta)}{2} \cdot \omega.$$

Hence we can conclude by simply applying Theorem 4.6.  $\square$

**Remark 4.15.** If  $K$  is symmetric with respect to a hyperplane orthogonal to  $\omega$ , then equality holds in (4.18) and both quantities equal  $\bar{x}_K \cdot \omega$ . Otherwise, in general inequality (4.18) is strict as Figure 1 informs us.

Notice that, following an argument similar to that of the proof of Proposition 4.18, we can in fact give a precise characterization of the maximal folding function  $\mathcal{R}_K$  in terms of the support function  $h_K$ . Precisely the following holds

$$(4.19) \quad \mathcal{R}_K(\omega) = \max_{\xi \in \Sigma(\omega)} \frac{\nabla h_K(\xi) + \nabla h_K(\mathcal{A}_\omega \xi)}{2},$$

where

$$\Sigma(\omega) = \{\xi \in \mathbb{R}^N \setminus \{0\} : \nabla h_K(\xi) = \nabla h_K(\mathcal{A}_\omega \xi) + \mu \omega \text{ for some } \mu \in \mathbb{R}\}.$$

If  $K$  is not strictly convex (and then  $h_K$  is not  $C^1$ ) the above formula still remains valid, up to suitably interpreting the gradient of  $h_K$  as the subdifferential  $\partial h_K$ .

## 5. NUMERICAL EXAMPLES

**5.1. The case of convex polyhedrons.** If  $K$  is a convex polyhedron, then the conclusions of Theorem 4.6 can be improved: roughly speaking, we can discretize the optimization problem (4.1), by only visiting the projections of the vertices of  $K$  on  $\omega^\perp$ . We begin with the following general result.

**Lemma 5.1.** *Let  $A$  and  $B$  be convex sets such that  $A \subseteq B$  and let  $x \in \partial A \cap \partial B$ .*

*If  $\partial A$  contains a segment  $\ell$  and  $x$  belongs to the relative interior of  $\ell$ , then  $\ell$  is also contained in  $\partial B$ .*

*Proof.* In other words, if  $A$  “touches”  $B$  from the interior at  $x$  and  $x$  is contained in the interior of some segment on the boundary of  $A$ , then the boundary of  $B$  must contain all the segment at the same.

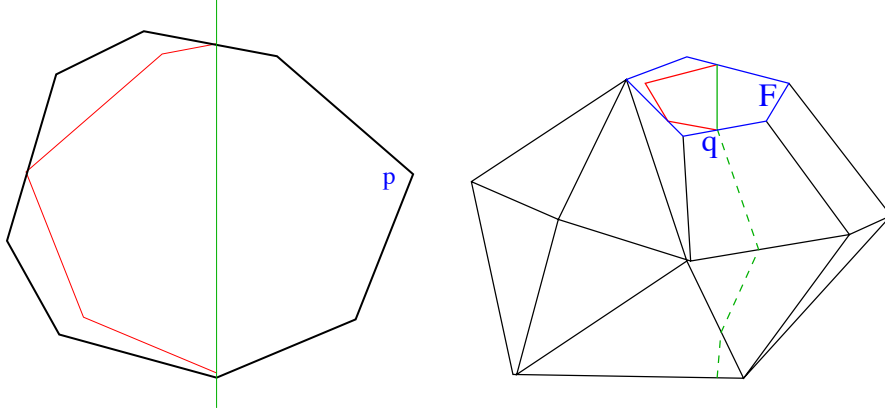


FIGURE 2. The two cases (i) and (ii).

Indeed, let  $\pi$  be a support hyperplane to  $B$  at  $x$  and denote by  $\pi^+$  the half-space delimited by  $\pi$  and containing  $B$ ; then  $\pi$  is also a support hyperplane to  $A$  at  $x$  and  $A \subseteq \pi^+$ . Thus,  $\ell \subset \pi^+$  while  $x \in \ell \cap \pi \neq \emptyset$ ; this implies  $\ell \subset \pi$ , since  $x$  is not an endpoint of  $\ell$ , and hence  $\ell \subset \partial B$ .  $\square$

**Corollary 5.2.** *Under the same assumptions and notations of Theorem 4.12, if  $x_0$  belongs to the relative interior of a segment  $\ell$  contained in  $\partial\mathcal{K}$ , then  $\mathcal{T}_{\lambda,\omega}(\ell) \subset \partial\mathcal{K}$  and*

$$(5.1) \quad f_\omega(y) = \mathcal{R}_\mathcal{K}(\omega) \quad \text{for every } y \in \mathcal{P}_\omega(\ell).$$

*Proof.* The proof follows from the previous lemma by setting  $B = \mathcal{K}$  and  $A = \mathcal{K} \cap \mathcal{T}_{\lambda,\omega}(\mathcal{K})$  and using the definition of  $f_\omega$ .  $\square$

**Theorem 5.3.** *Let  $x_1, \dots, x_s \in \mathbb{R}^N$  be the vertices of an  $N$ -dimensional convex polyhedron  $\mathcal{K} \subset \mathbb{R}^N$ , so that*

$$\mathcal{K} = \left\{ x \in \mathbb{R}^N : x = \sum_{i=1}^s \lambda_i x_i, \text{ with } \sum_{i=1}^s \lambda_i = 1, \lambda_i \in [0, 1] \right\},$$

*For a fixed  $\omega \in \mathbb{S}^{N-1}$ , let  $f_\omega$  be the function defined by (4.4).*

*Then  $\mathcal{R}_\mathcal{K}$  is the solution of the following discrete optimization problem*

$$(5.2) \quad \mathcal{R}_\mathcal{K}(\omega) = \max \{ f_\omega(y_j) : j = 1, \dots, s \},$$

*where  $y_j = \mathcal{P}_\omega(x_j)$  is the projection of  $x_j$  on  $\mathcal{S}_\omega(\mathcal{K})$ , for every  $j = 1, \dots, s$ .*

*Proof.* By definition (4.1) and Theorem 4.6, we know that the value  $\lambda = \mathcal{R}_\mathcal{K}(\omega)$  can possibly be achieved when the boundary of the reflected cap  $\mathcal{T}_{\lambda,\omega}(\mathcal{K}_{\lambda,\omega}^+)$  is tangent to that of  $\mathcal{K}$  either

- (i) at a point  $p \notin \pi(\lambda, \omega)$ , or
- (ii) at a point  $q \in \pi(\lambda, \omega)$

(see Figure 2). Thus, the maximum of  $f_\omega$  is attained at the projection of either  $p$  or  $q$  on  $\mathcal{S}_\omega(\mathcal{K})$ .

Now, let  $\mathcal{K}$  be a convex polyhedron. If  $p$  is not a vertex of  $\mathcal{K}$ , then  $p$  belongs to the relative interior of some  $m$ -dimensional facet of  $\partial\mathcal{K}$ , with  $1 \leq m \leq N-1$ , and hence it belongs to the relative interior of a segment  $\ell$  with (at least) one end at some vertex  $v$  of  $\partial\mathcal{K}$ .

By Corollary 5.2, we then have:

$$\mathcal{R}_\mathcal{K}(\omega) = f_\omega(\mathcal{P}_\omega(p)) = f_\omega(\mathcal{P}_\omega(v)).$$



FIGURE 3. The sets  $\mathcal{K}$  and  $\heartsuit(\mathcal{K})$  in two examples. In the first picture observe that, by means of (1.6), we also know that  $x_\infty$  is at a positive (and computable) distance from the boundary of  $\mathcal{K}$ .

In case (ii), the  $m$ -dimensional facet  $F$  of  $\partial\mathcal{K}$  containing  $q$  must be orthogonal to the hyperplane  $\pi(\lambda, \omega)$ ; however, the same argument used for case (i) can easily be worked out in  $F$ .  $\square$

The pictures in Figure 3 show two convex polygons with their relative hearts. The hearts have been drawn, by using MATLAB, by an algorithm based on Theorem 5.3.

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